

10/90/01  
10961 U.S. PTO

04-09-01

A

Please type a plus sign (+) inside this box →

PTO/SB/05 (4/98)  
Approved for use through 09/30/2000. OMB 0651-0032  
Patent and Trademark Office, U.S. DEPARTMENT OF COMMERCE

Under the Paperwork Reduction Act of 1995, no persons are required to respond to a collection of information unless it displays a valid OMB control number.

## UTILITY PATENT APPLICATION TRANSMITTAL

(Only for new nonprovisional applications under 37 C.F.R. § 1.53(b))

Attorney Docket No. 1869-003A

First Inventor or Application Identifier Andrew W. Lo, et al.

Title Data Processor For Implementing Forecasting Algorithms

Express Mail Label No. RB876922981US

09/02/01  
09/02/01  
04/06/01

### APPLICATION ELEMENTS

See MPEP chapter 600 concerning utility patent application contents.

1.  \* Fee Transmittal Form (e.g., PTO/SB/17)  
(Submit an original and a duplicate for fee processing)
2.  Specification [Total Pages 19]  
(preferred arrangement set forth below)
  - Descriptive title of the Invention
  - Cross References to Related Applications
  - Statement Regarding Fed sponsored R & D
  - Reference to Microfiche Appendix
  - Background of the Invention
  - Brief Summary of the Invention
  - Brief Description of the Drawings (if filed)
  - Detailed Description
  - Claim(s)
  - Abstract of the Disclosure
3.  Drawing(s) (35 U.S.C. 113) [Total Sheets 3]
4. Oath or Declaration [Total Pages ]

  - a.  Newly executed (original or copy)
  - b.  Copy from a prior application (37 C.F.R. § 1.63(d))  
(for continuation/divisional with Box 16 completed)
    - i.  DELETION OF INVENTOR(S)  
Signed statement attached deleting inventor(s) named in the prior application, see 37 C.F.R. §§ 1.63(d)(2) and 1.33(b).

**\*NOTE FOR ITEMS 1 & 13: IN ORDER TO BE ENTITLED TO PAY SMALL ENTITY FEES, A SMALL ENTITY STATEMENT IS REQUIRED (37 C.F.R. § 1.27), EXCEPT IF ONE FILED IN A PRIOR APPLICATION IS RELIED UPON (37 C.F.R. § 1.28).**

ADDRESS TO: Assistant Commissioner for Patents  
Box Patent Application  
Washington, DC 20231

5.  Microfiche Computer Program (Appendix)
6. Nucleotide and/or Amino Acid Sequence Submission  
(if applicable, all necessary)
  - a.  Computer Readable Copy
  - b.  Paper Copy (identical to computer copy)
  - c.  Statement verifying identity of above copies

### ACCOMPANYING APPLICATION PARTS

7.  Assignment Papers (cover sheet & document(s))
8.  37 C.F.R. § 3.73(b) Statement  Power of  
(when there is an assignee)  Attorney
9.  English Translation Document (if applicable)
10.  Information Disclosure Statement (IDS)/PTO-1449  Copies of IDS  
Statement
11.  Preliminary Amendment
12.  Return Receipt Postcard (MPEP 503)  
(Should be specifically itemized)
13.  Small Entity Statement(s)  Statement filed in prior application,  
(PTO/SB/09-12)  Status still proper and desired
14.  Certified Copy of Priority Document(s)  
(if foreign priority is claimed)
15.  Other: Based on Provisional Application  
No. 60/195,540, filed on  
April 7, 2000

16. If a CONTINUING APPLICATION, check appropriate box, and supply the requisite information below and in a preliminary amendment:

Continuation  Divisional  Continuation-in-part (CIP) of prior application No. \_\_\_\_\_  
Prior application information: Examiner \_\_\_\_\_ Group / Art Unit \_\_\_\_\_

For CONTINUATION or DIVISIONAL APPS only: The entire disclosure of the prior application, from which an oath or declaration is supplied under Box 4b, is considered a part of the disclosure of the accompanying continuation or divisional application and is hereby incorporated by reference. The incorporation can only be relied upon when a portion has been inadvertently omitted from the submitted application parts.

### 17. CORRESPONDENCE ADDRESS

<input type="checkbox"/> Customer Number or Bar Code Label	(Insert Customer No. or Attach bar code label here)				or <input checked="" type="checkbox"/> Correspondence address below
Name	James M. Bollinger, Esq. HOPGOOD, CALIMAFDE, JUDLOWE & MONDOLINO, LLP				
Address	60 East 42nd Street				
City	New York	State	NY	Zip Code	10165
Country	USA	Telephone	(212) 551-5000		Fax (212) 949-2795

Name (Print/Type)	James M. Bollinger, Esq.	Registration No. (Attorney/Agent)	32,555
Signature			Date 4/6/01

Burden Hour Statement: This form is estimated to take 0.2 hours to complete. Time will vary depending upon the needs of the individual case. Any comments on the amount of time you are required to complete this form should be sent to the Chief Information Officer, Patent and Trademark Office, Washington, DC 20231. DO NOT SEND FEES OR COMPLETED FORMS TO THIS ADDRESS. SEND TO: Assistant Commissioner for Patents, Box Patent Application, Washington, DC 20231.

Under the Paperwork Reduction Act of 1995, no persons are required to respond to a collection of information unless it displays a valid OMB control number.

# FEE TRANSMITTAL

## for FY 2000

Patent fees are subject to annual revision.

Small Entity payments must be supported by a small entity statement, otherwise large entity fees must be paid. See Forms PTO/SB/09-12. See 37 C.F.R. §§ 1.27 and 1.28.

TOTAL AMOUNT OF PAYMENT (\$ 710.00)

**Complete if Known**

New Application

First Named Inventor	Andrew W. Lo, et al.
Examiner Name	Not yet assigned
Group / Art Unit	Not yet assigned
Attorney Docket No.	1869-003A

**METHOD OF PAYMENT** (check one)

1.  The Commissioner is hereby authorized to charge indicated fees and credit any overpayments to:

Deposit Account Number	08-2776
------------------------	---------

Deposit Account Name	Hopgood, Calimafde, Judlowe & Mondolino
----------------------	---

 Charge Any Additional Fee Required  
Under 37 CFR §§ 1.16 and 1.17
2.  Payment Enclosed:
 Check     Money Order     Other
**FEE CALCULATION****1. BASIC FILING FEE**

Large Entity Fee Code (\$)	Small Entity Fee Code (\$)	Fee Description	Fee Paid
101 690	201 345	Utility filing fee	710.00
106 310	206 155	Design filing fee	
107 480	207 240	Plant filing fee	
108 690	208 345	Reissue filing fee	
114 150	214 75	Provisional filing fee	
		SUBTOTAL (1) (\$)	710.00

**2. EXTRA CLAIM FEES**

Total Claims	Extra Claims	Fee from below	Fee Paid
20	-20** = 0	X 18	= 0
Independent Claims	3 - 3*** = 0	X 80	= 0
Multiple Dependent		X 270	= 0

\*\*or number previously paid, if greater; For Reissues, see below

Large Entity Fee Code (\$)	Small Entity Fee Code (\$)	Fee Description	Fee Paid
103 18	203 9	Claims in excess of 20	
102 78	202 39	Independent claims in excess of 3	
104 260	204 130	Multiple dependent claim, if not paid	
109 78	209 39	** Reissue independent claims over original patent	
110 18	210 9	** Reissue claims in excess of 20 and over original patent	
		SUBTOTAL (2) (\$)	0

**FEE CALCULATION** (continued)**3. ADDITIONAL FEES**

Large Entity Fee Code (\$)	Small Entity Fee Code (\$)	Fee Description	Fee Paid
105 130	205 65	Surcharge - late filing fee or oath	
127 50	227 25	Surcharge - late provisional filing fee or cover sheet	
139 130	139 130	Non-English specification	
147 2,520	147 2,520	For filing a request for reexamination	
112 920*	112 920*	Requesting publication of SIR prior to Examiner action	
113 1,840*	113 1,840*	Requesting publication of SIR after Examiner action	
115 110	215 55	Extension for reply within first month	
116 380	216 190	Extension for reply within second month	
117 870	217 435	Extension for reply within third month	
118 1,360	218 680	Extension for reply within fourth month	
128 1,850	228 925	Extension for reply within fifth month	
119 300	219 150	Notice of Appeal	
120 300	220 150	Filing a brief in support of an appeal	
121 260	221 130	Request for oral hearing	
138 1,510	138 1,510	Petition to institute a public use proceeding	
140 110	240 55	Petition to revive - unavoidable	
141 1,210	241 605	Petition to revive - unintentional	
142 1,210	242 605	Utility issue fee (or reissue)	
143 430	243 215	Design issue fee	
144 580	244 290	Plant issue fee	
122 130	122 130	Petitions to the Commissioner	
123 50	123 50	Petitions related to provisional applications	
126 240	126 240	Submission of Information Disclosure Stmt	
581 40	581 40	Recording each patent assignment per property (times number of properties)	
146 690	246 345	Filing a submission after final rejection (37 CFR § 1.129(a))	
149 690	249 345	For each additional invention to be examined (37 CFR § 1.129(b))	
Other fee (specify) _____			
Other fee (specify) _____			
		SUBTOTAL (3) (\$)	

\* Reduced by Basic Filing Fee Paid

SUBTOTAL (3) (\$)

Complete (if applicable)

Name (Print/Type)	James M. Bolinger, Esq.	Registration No. (Attorney/Agent)	32,555	Telephone	(212) 551-5000
Signature			Date	4/6/01	

**WARNING**

Information on this form may become public. Credit card information should not be included on this form. Provide credit card information and authorization on PTO-2038.

Burden Hour Statement: This form is estimated to take 0.2 hours to complete. Time will vary depending upon the needs of the individual case. Any comments on the amount of time you are required to complete this form should be sent to the Chief Information Officer, Patent and Trademark Office, Washington, DC 20231. DO NOT SEND FEES OR COMPLETED FORMS TO THIS ADDRESS. SEND TO Assistant Commissioner for Patents, Washington, DC 20231.

Please type a plus sign (+) inside this box → +

Under the Paperwork Reduction Act of 1995, no persons are required to respond to a collection of information unless it displays a valid OMB control number.

# TRANSMITTAL FORM

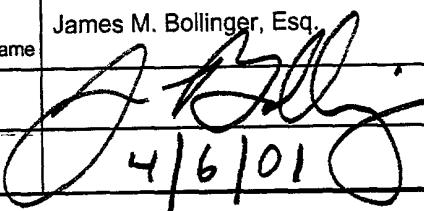
(to be used for all correspondence after initial filing)

		Application Number	NEW APPLICATION
		Filing Date	
		First Named Inventor	Andrew W. Lo, et al.
		Group Art Unit	N/A
		Examiner Name	N/A
Total Number of Pages in This Submission	26	Attorney Docket Number	1869-003A

## ENCLOSURES (check all that apply)

<input type="checkbox"/> Fee Transmittal Form	<input type="checkbox"/> Assignment Papers (for an Application)	<input type="checkbox"/> After Allowance Communication to Group
<input type="checkbox"/> Fee Attached	<input type="checkbox"/> Drawing(s)	<input type="checkbox"/> Appeal Communication to Board of Appeals and Interferences
<input type="checkbox"/> Amendment / Response	<input type="checkbox"/> Licensing-related Papers	<input type="checkbox"/> Appeal Communication to Group (Appeal Notice, Brief, Reply Brief)
<input type="checkbox"/> After Final	<input type="checkbox"/> Petition Routing Slip (PTO/SB/69) and Accompanying Petition	<input type="checkbox"/> Proprietary Information
<input type="checkbox"/> Affidavits/declaration(s)	<input checked="" type="checkbox"/> To Convert a Provisional Application	<input type="checkbox"/> Status Letter
<input type="checkbox"/> Extension of Time Request	<input type="checkbox"/> Power of Attorney, Revocation Change of Correspondence Address	<input type="checkbox"/> Additional Enclosure(s) (please identify below):
<input type="checkbox"/> Express Abandonment Request	<input type="checkbox"/> Terminal Disclaimer	
<input type="checkbox"/> Information Disclosure Statement	<input type="checkbox"/> Small Entity Statement	
<input type="checkbox"/> Certified Copy of Priority Document(s)	<input type="checkbox"/> Request for Refund	
<input type="checkbox"/> Response to Missing Parts/Incomplete Application		
<input type="checkbox"/> Response to Missing Parts under 37 CFR 1.52 or 1.53		
Remarks		
The present patent application is based upon Provisional Application No. 60/195,540, filed on April 7, 2000, entitled "Foundations of Technical Analysis: Computational Algorithms, Statistical Inference, and Empirical Implementation," by Andrew W. Lo, Harry Mamaysky, and Jiang Wang.		

## SIGNATURE OF APPLICANT, ATTORNEY, OR AGENT

Firm or Individual name	James M. Bollinger, Esq.	Registration No. 32,555
Signature		
Date	4/6/01	